



MONTHLY VOLUME REPORT

MAY 1986

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202-466-5400

VOLUME OF FUTURES CONTRACTS TRADED

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	MAY 1985	MAY 1986	JAN-MAY 1985	JAN-MAY 1986
Wheat (5,000 bu)	123,732	244,247	853,147	951,714
Corn (5,000 bu)	469,274	605,812	2,495,224	2,570,920
Oats (5,000 bu)	6,189	11,839	36,479	51,896
Soybeans (5,000 bu)	553,164	509,217	2,861,661	2,826,559
Soybean Oil	416,396	273,826	1,653,160	1,338,520
Soybean Meal	285,044	260,570	1,298,177	1,281,171
Silver (1,000 oz)	106,364	45,237	545,671	284,966
Gold (kilo)	20,073	6,459	87,324	50,780
GNMA Mrtges, CDR	9,259	3,307	50,233	16,113
Cash Settle GNMA		3,340	0	3,340
T-Bonds	3,338,694	4,782,829	15,187,523	24,202,841
T-Notes (6 1/2-10 yr)	274,876	434,799	1,053,980	1,870,646
Municipal Bond Index		91,951	0	426,349
Major Market Index	217,979	4,490	1,507,156	22,564
MMI Maxi		148,952	0	784,796
NASDAQ-100		67	0	3,711
CHICAGO BOARD OF TRADE	5,821,044	7,426,942	27,629,735	36,686,886
Wheat (5,000 bu)	49,126	76,220	284,735	297,342
Value Line Index	81,880	82,222	455,318	516,621
Mini Value Line	1,512	1,553	10,109	7,359
KANSAS CITY BD. OF TRD.	132,518	159,995	750,162	821,322
Coffee "C"	38,755	75,176	253,195	443,085
Sugar #11	193,527	343,746	1,158,376	1,820,923
Sugar #12	5,860	1,562	41,308	16,005
Sugar #14		6,645	0	30,742
Cocoa (10 M tons)	64,716	57,525	402,879	317,243
CPI-W		31	0	8,688
COFFEE SUGAR & COCOA	302,858	484,685	1,855,758	2,636,686

	MAY 1985	MAY 1986	JAN-MAY 1985	JAN-MAY 1986
Wheat (1,000 bu)	12,766	50,270	147,649	185,003
Corn (1,000 bu)	35,018	46,008	191,194	198,362
Oats (1,000 bu)	105	126	1,014	666
Soybeans (1,000 bu)	61,227	53,949	298,807	340,384
Soybean Meal New		200	0	909
Soybean Meal Old	1,126	156	1,877	2,905
Live Cattle (20,000#)	5,751	5,529	26,184	30,946
Live Hogs (15,000#)	6,516	6,859	35,867	26,290
Silver (1,000 oz)	561	117	2,989	538
New York Silver	6,356	551	25,046	5,864
Gold (33.2 oz)	9	0	75	0
New York Gold	4,280	1,042	17,235	8,979
Platinum	80	175	371	1,496
Copper	604	43	2,243	608
T-Bonds (\$50,000)	25,905	40,911	123,752	170,465
T-Bills (\$500,000)	3,056	1,611	15,310	10,340
British Pound	1,942	1,291	8,014	7,570
Swiss Franc	14,819	6,269	48,923	36,847
Deutschemark	11,520	5,977	38,582	33,182
Japanese Yen	2,980	5,003	12,651	16,764
Canadian Dollar	413	931	1,955	3,745

MIDAMERICA COMMODITY EX.	195,034	227,018	999,738	1,081,863

Live Hogs (30,000#)	156,244	157,411	741,421	689,457
Pork Bellies (fzn)	149,809	106,958	742,629	453,231
Live Cattle (40,000#)	411,953	424,185	1,675,117	2,168,101
Feeder Cattle	32,757	41,955	179,880	206,702
Lumber	62,766	44,778	312,702	234,889
Gold (100 oz)	2	0	7	0
T-Bills (90-day)	206,208	169,672	1,215,354	922,398
Domestic CD (90-day)	8,533	165	60,530	2,872
Eurodollar (3-month)	753,718	982,612	3,643,881	4,257,822
European Currency Unit		2,391	0	12,140
British Pound	269,830	189,297	1,094,905	1,324,973
Canadian Dollar	58,561	66,497	243,072	415,107
Deutsche Mark	609,435	549,642	2,695,267	3,065,731
Japanese Yen	128,508	426,682	732,110	1,584,689
Mexican Peso	919	0	3,916	0
Swiss Franc	436,689	394,704	1,851,064	2,014,574
French Franc	1,674	75	7,459	1,501
S&P 500 Index	1,198,507	1,610,105	6,402,051	8,213,686
S&P 100 Index	10	636	1,650	2,876
S&P OTC 250		172	0	4,945

CHICAGO MERCANTILE EX.	4,486,123	5,167,937	21,603,015	25,575,694

	MAY 1985	MAY 1986	JAN-MAY 1985	JAN-MAY 1986
Wheat (5,000 bu)	21,938	27,246	108,382	108,125
White Wheat (5,000 bu)	339	61	1,808	275
MINNEAPOLIS GRAIN EX.	22,277	27,307	110,190	108,400
Copper	215,079	106,750	1,209,088	942,834
Silver (5,000 oz)	424,766	280,131	2,412,789	1,759,445
Gold (100 oz)	752,574	482,162	3,855,088	3,504,347
Aluminum	4,935	3,250	37,233	37,813
COMMODITY EXCHANGE	1,397,354	872,293	7,514,198	6,244,439
Cotton #2	47,606	57,479	294,130	340,160
Orange Jce, Fzn. Conc.	9,514	13,909	78,518	113,258
Propane	1,101	718	7,357	3,112
European Currency Unit		10,207	0	48,498
Dollar Index		20,514	0	93,294
NY COTTON & CITRUS	58,221	102,827	380,005	598,322
NYSE Composite Index	249,050	260,180	1,300,768	1,394,225
NEW YORK FUTURES EX.	249,050	260,180	1,300,768	1,394,225
Palladium	17,290	12,348	60,769	64,235
Platinum	43,078	77,020	212,561	533,099
Potatoes(Cash Settlement)	1,550	2,525	9,298	6,345
No. 2 Heating Oil, NY	122,699	223,943	857,933	1,141,405
Leaded Reg. Gasoline, NY	67,001	137,796	284,929	508,090
Unleaded Reg. Gas., NY	10,853	14,033	41,881	56,236
Crude Oil	290,073	677,042	1,608,760	2,939,402
NEW YORK MERCANTILE EX.	552,544	1,144,707	3,076,131	5,248,812
Rice, Rough	0	0	7	0
Cotton Short Staple	109	0	1,597	3
CHIC. RICE & COTTON EX.	109	0	1,604	3
TOTAL FUTURES	13,217,132	15,873,891	65,221,304	80,396,652
PERCENT CHANGE		+20%		+23%
TOTAL CONTRACTS	1984	1983	1982	1981
MAY	15,043,217	11,410,686	8,552,037	7,409,416
JAN-MAY	64,328,818	55,659,496	42,253,498	39,029,581

COMMODITY GROUP	MAY 1985	MAY 1986	JAN-MAY 1985	JAN-MAY 1986
Interest Rate	4,620,249	6,419,246	21,350,563	31,456,837
Ag Commodities	3,160,111	3,461,211	15,873,720	16,817,242
Foreign Currency	1,537,290	1,658,966	6,737,918	8,565,321
Equity Indices	1,748,938	2,200,328	9,677,052	11,377,132
Precious Metals	1,375,433	905,242	7,219,925	6,213,749
Petroleum Products	491,727	1,053,532	2,800,860	4,648,245
Non-precious Metal	220,618	110,043	1,248,564	981,255
Other	62,766	65,323	312,702	336,871
TOTAL	13,217,132	15,873,891	65,221,304	80,396,652

PERCENTAGE

Interest Rate	34.96%	40.44%	32.74%	39.13%
Ag Commodities	23.91%	21.80%	24.34%	20.92%
Foreign Currency	11.63%	10.45%	10.33%	10.65%
Equity Indices	13.23%	13.86%	14.84%	14.15%
Precious Metals	10.41%	5.70%	11.07%	7.73%
Petroleum Products	3.72%	6.64%	4.29%	5.78%
Non-precious Metal	1.67%	0.69%	1.91%	1.22%
Other	0.47%	0.41%	0.48%	0.42%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from May 1985 to May 1986.

	<u>Amount of Increase</u>		<u>Amount of Decrease</u>
T-Bonds, CBT	1,444,135	Gold, COMEX	270,412
S&P 500 Index, CME	411,598	Major Market Ind., CBT	213,489
Crude Oil, NYMEX	386,969	Silver, COMEX	144,635
Japanese Yen, CME	298,174	Soybean Oil, CBT	142,570
Eurodollar, CME	228,894	Copper, COMEX	108,329
T-Notes, CBT	159,923	British Pound, CME	80,533
Sugar #11, CSC	150,219	Silver, CBT	61,127
MMI Maxi Index, CBT	148,952	Deutsch Mark, CME	59,793
Corn, CBT	136,538		
Wheat, CBT	120,515		
No.2 Heating Oil, NYMEX	101,244		
Municipal Bond, CBT	91,951		